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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2015

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 13/10/2015	Any day expiry		13.46370	13.46370		13.27320	13.27320		15.93	0.00	36,690,556.00	2,726	0.00
\$ / R	On 14/10/2015	Any day expiry		13.42500	13.42500		13.27320	13.27320		16.12	0.00	13,453,952.00	1,000	1,000.00
\$ / R	On 16/10/2015	Any day expiry		13.42500	13.42500		13.27540	13.27540		15.99	0.00	0.00	0	0.00
\$ / R	On 16/10/2015	Any day expiry	14.00	Call	1.99760	0.00200	1.11740	0.00112	1.998	22.43	0.02	0.00	0	3,000.00
\$ / R	On 20/10/2015	Any day expiry		13.43430	13.43430		13.28470	13.28470		14.74	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	185.16270	0.18516	102.31460	0.10231	185.163	15.19	0.67	0.00	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry		13.43890	13.43890		13.28930	13.28930		15.14	0.00	0.00	0	0.00
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	117.79340	0.11779	69.08780	0.06909	117.793	15.20	0.48	0.00	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry		13.45280	13.45280		13.30300	13.30300		15.18	0.00	0.00	0	350.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.01490	0.00001	0.02110	0.00002	0.015	28.91	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.04900	0.00005	0.07300	0.00007	0.049	26.91	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.44	Call	171.51750	0.17152	112.19690	0.11220	171.518	15.18	0.52	0.00	0	8,000.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	123.09970	0.12310	78.94890	0.07895	123.100	15.69	0.41	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.25620	0.00026	0.27270	0.00027	0.256	36.55	0.00	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry		13.45740	13.45740		13.30760	13.30760		15.49	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	473.06470	0.47306	601.02280	0.60102	473.065	17.31	0.79	0.00	0	13,360.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	42.09940	0.04210	26.39680	0.02640	42.099	17.88	0.16	0.00	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry			13.47120	13.47120	13.32130	13.32130		15.63	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	768.05400	0.76805	628.00420	0.62800	768.054	15.73	0.93	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	520.60580	0.52061	401.48380	0.40148	520.606	15.40	0.83	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	129.74730	0.12975	89.61040	0.08961	129.747	16.61	0.35	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	358.54730	0.35855	468.31040	0.46831	358.547	16.61	0.65	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.48270	13.48270	13.33270	13.33270		15.78	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	60.76090	0.06076	93.45090	0.09345	60.761	15.32	0.19	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	95.79580	0.09580	141.05180	0.14105	95.796	15.45	0.27	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	124.98820	0.12499	89.10240	0.08910	124.988	16.98	0.31	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	52.63380	0.05263	38.47190	0.03847	52.634	18.73	0.15	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.49890	13.49890	13.34880	13.34880		15.78	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	465.46940	0.46547	361.82790	0.36183	465.469	15.42	0.72	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	340.34230	0.34034	254.96640	0.25497	340.342	15.63	0.60	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	312.88660	0.31289	234.36990	0.23437	312.887	15.68	0.57	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.50130	13.50130	13.35110	13.35110		15.82	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	457.28800	0.45729	355.38710	0.35539	457.288	15.48	0.70	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	346.02560	0.34603	260.39220	0.26039	346.026	15.67	0.60	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.50610	13.50610	13.35580	13.35580		15.89	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	122.05770	0.12206	167.80390	0.16780	122.058	15.51	0.28	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	431.78700	0.43179	534.94040	0.53494	431.787	16.75	0.62	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.51550	13.51550	13.36500	13.36500		15.79	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	226.59610	0.22660	172.53620	0.17254	226.596	16.40	0.42	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	141.10590	0.14111	106.08370	0.10608	141.106	17.45	0.29	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.51790	13.51790	13.36740	13.36740		15.83	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.33140	0.00033	0.39220	0.00039	0.331	21.72	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.73710	0.00074	0.85430	0.00085	0.737	20.31	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	33.02350	0.03302	44.13100	0.04413	33.023	15.48	0.10	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	59.50920	0.05951	84.68740	0.08469	59.509	15.11	0.16	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	75.52710	0.07553	105.83850	0.10584	75.527	15.20	0.19	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	587.61300	0.58761	474.46850	0.47447	587.613	15.31	0.77	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	99.71300	0.09971	137.06850	0.13707	99.713	15.31	0.23	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	444.96630	0.44497	348.39750	0.34840	444.966	15.54	0.66	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	438.76650	0.43877	343.02770	0.34303	438.767	15.55	0.66	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	170.86650	0.17087	225.62770	0.22563	170.867	15.55	0.34	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	391.15910	0.39116	302.13660	0.30214	391.159	15.64	0.61	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	203.25910	0.20326	264.73660	0.26474	203.259	15.64	0.39	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	336.66850	0.33667	259.45730	0.25946	336.668	15.75	0.56	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	242.30000	0.24230	185.49830	0.18550	242.300	16.33	0.44	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	215.13200	0.21513	163.97860	0.16398	215.132	16.60	0.40	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	179.71150	0.17971	136.23300	0.13623	179.712	17.01	0.35	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	7.90260	0.00790	6.25520	0.00626	7.903	33.37	0.01	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.54870	13.54870	13.39750	13.39750		15.89	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.55580	13.55580	13.40450	13.40450		15.95	0.00	503,855,530.20	37,169	741,651.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,606.84000	2.60684	2,455.70410	2.45570	2,606.840	19.70	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.04000	0.00104	1.20410	0.00120	1.040	19.70	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,556.96510	2.55697	2,405.84350	2.40584	2,556.965	19.55	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,357.63080	2.35763	2,206.58280	2.20658	2,357.631	18.93	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,158.66800	2.15867	2,007.72860	2.00773	2,158.668	18.31	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	4.47820	0.00448	5.00550	0.00501	4.478	17.69	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	4.57880	0.00458	5.11650	0.00512	4.579	17.66	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	6.24210	0.00624	6.95540	0.00696	6.242	17.23	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	6.96970	0.00697	7.76150	0.00776	6.970	17.07	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	8.68330	0.00868	9.66480	0.00966	8.683	16.76	0.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	10.80770	0.01081	12.03380	0.01203	10.808	16.46	0.03	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,420.77810	1.42078	1,272.50590	1.27251	1,420.778	15.99	0.96	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	15.98330	0.01598	19.62510	0.01963	15.983	15.90	0.04	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,372.48940	1.37249	1,225.27350	1.22527	1,372.489	15.84	0.95	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,092.35660	1.09236	950.83200	0.95083	1,092.357	15.47	0.91	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	42.35490	0.04235	53.78290	0.05378	42.355	15.40	0.10	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,029.19370	1.02919	889.61660	0.88962	1,029.194	15.38	0.89	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,020.25300	1.02025	880.97750	0.88098	1,020.253	15.37	0.89	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,002.43950	1.00244	863.78270	0.86378	1,002.439	15.35	0.89	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	58.97910	0.05898	75.07700	0.07508	58.979	15.23	0.14	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	67.61120	0.06761	86.45970	0.08646	67.611	15.15	0.15	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	69.14690	0.06915	88.80100	0.08880	69.147	15.14	0.16	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	829.72610	0.82973	700.59040	0.70059	829.726	15.10	0.84	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	73.92610	0.07393	96.09040	0.09609	73.926	15.10	0.16	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	82.51260	0.08251	109.14440	0.10914	82.513	15.04	0.18	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	749.57420	0.74957	627.85670	0.62786	749.574	15.11	0.80	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	93.77420	0.09377	123.35670	0.12336	93.774	15.11	0.20	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	675.26450	0.67526	559.87960	0.55988	675.264	15.24	0.76	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	119.46450	0.11946	155.37960	0.15538	119.465	15.24	0.24	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	133.96150	0.13396	173.23020	0.17323	133.961	15.30	0.26	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	605.39550	0.60540	496.82970	0.49683	605.396	15.37	0.72	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.15	Put	166.39280	0.16639	212.68390	0.21268	166.393	15.43	0.30	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	540.16750	0.54017	438.79290	0.43879	540.168	15.50	0.68	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	184.36750	0.18437	234.29290	0.23429	184.368	15.50	0.32	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	509.33450	0.50933	411.65750	0.41166	509.334	15.56	0.65	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	203.53450	0.20353	257.15750	0.25716	203.535	15.56	0.35	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	491.41250	0.49141	395.97360	0.39597	491.413	15.60	0.64	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	473.92170	0.47392	380.73770	0.38074	473.922	15.64	0.63	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	249.93330	0.24993	311.82310	0.31182	249.933	15.70	0.40	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	434.79680	0.43480	346.89990	0.34690	434.797	15.73	0.59	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	424.05010	0.42405	337.66660	0.33767	424.050	15.75	0.58	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	268.25010	0.26825	333.16660	0.33317	268.250	15.75	0.42	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	403.13070	0.40313	321.23920	0.32124	403.131	15.81	0.57	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	373.17860	0.37318	297.98970	0.29799	373.179	15.88	0.54	0.00	0	14,950.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	317.37860	0.31738	393.48970	0.39349	317.379	15.88	0.46	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	363.57050	0.36357	290.59950	0.29060	363.571	15.91	0.53	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	333.02240	0.33302	266.08920	0.26609	333.022	16.07	0.50	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	329.01590	0.32902	262.75610	0.26276	329.016	16.10	0.49	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	373.21590	0.37322	458.25610	0.45826	373.216	16.10	0.51	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	385.33510	0.38534	471.70930	0.47171	385.335	16.17	0.52	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	391.46230	0.39146	478.49480	0.47849	391.462	16.20	0.52	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	397.63350	0.39763	485.32190	0.48532	397.633	16.23	0.52	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	403.84600	0.40385	492.18600	0.49219	403.846	16.26	0.53	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	305.90380	0.30590	243.59090	0.24359	305.904	16.29	0.47	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	422.74550	0.42275	513.01320	0.51301	422.746	16.36	0.54	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	284.33170	0.28433	225.80540	0.22581	284.332	16.48	0.44	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	448.53170	0.44853	541.30540	0.54131	448.532	16.48	0.56	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	502.03740	0.50204	599.59590	0.59960	502.037	16.74	0.59	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	248.53650	0.24854	196.50950	0.19651	248.537	16.83	0.40	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	225.32490	0.22532	177.66240	0.17766	225.325	17.08	0.37	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	579.52490	0.57952	683.16240	0.68316	579.525	17.08	0.63	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	201.80010	0.20180	158.68330	0.15868	201.800	17.37	0.33	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	653.54370	0.65354	762.20870	0.76221	653.544	17.40	0.67	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	189.82560	0.18983	149.07130	0.14907	189.826	17.53	0.32	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	738.47780	0.73848	852.70720	0.85271	738.478	17.75	0.70	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	158.12130	0.15812	124.94130	0.12494	158.121	18.00	0.27	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	150.64050	0.15064	119.28250	0.11928	150.640	18.12	0.26	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	143.79600	0.14380	113.91760	0.11392	143.796	18.27	0.25	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	129.82820	0.12983	102.84000	0.10284	129.828	18.60	0.23	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	112.31850	0.11232	89.00130	0.08900	112.319	19.07	0.20	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,056.51850	1.05652	1,184.50130	1.18450	1,056.519	19.07	0.80	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	90.50000	0.09050	71.82180	0.07182	90.500	19.81	0.16	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	85.86080	0.08586	68.17740	0.06818	85.861	19.99	0.16	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	78.21670	0.07822	62.00140	0.06200	78.217	20.32	0.14	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	68.50460	0.06850	54.23980	0.05424	68.505	20.79	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	66.46120	0.06646	52.62150	0.05262	66.461	20.89	0.12	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	49.66610	0.04967	39.34420	0.03934	49.666	21.96	0.09	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	44.46790	0.04447	35.24190	0.03524	44.468	22.39	0.08	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	38.91650	0.03892	30.86280	0.03086	38.917	22.92	0.07	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	32.04830	0.03205	25.44960	0.02545	32.048	23.74	0.06	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.58040	13.58040	13.42870	13.42870		15.98	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.14910	0.00115	1.25990	0.00126	1.149	19.62	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	2.34450	0.00234	2.66290	0.00266	2.344	18.54	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	199.56200	0.19956	160.46510	0.16047	199.562	17.68	0.31	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	22.97770	0.02298	16.07760	0.01608	22.978	32.80	0.03	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.63830	13.63830	13.48540	13.48540		16.14	0.00	0.00	0	2,650.00
\$ / R	On 27/01/2016	Any day expiry			13.67200	13.67200	13.51850	13.51850		16.23	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	21.54260	0.02154	24.10250	0.02410	21.543	16.29	0.04	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	869.37170	0.86937	753.85780	0.75386	869.372	15.03	0.76	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	776.66680	0.77667	669.03230	0.66903	776.667	15.28	0.71	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	385.25750	0.38526	454.09140	0.45409	385.258	15.97	0.42	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	246.26960	0.24627	209.10340	0.20910	246.270	18.52	0.30	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	134.08540	0.13409	114.59280	0.11459	134.085	20.96	0.17	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.71030	13.71030	13.55630	13.55630		16.45	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	19.46540	0.01947	20.96260	0.02096	19.465	16.52	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	159.58140	0.15958	138.08080	0.13808	159.581	21.02	0.19	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.72710	13.72710	13.57280	13.57280		16.57	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	463.03930	0.46304	400.22740	0.40023	463.039	17.04	0.46	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.74140	13.74140	13.58690	13.58690		16.58	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	32.03890	0.03204	35.40230	0.03540	32.039	16.09	0.05	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	418.44580	0.41845	486.68390	0.48668	418.446	16.06	0.41	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	261.01010	0.26101	226.88050	0.22688	261.010	19.41	0.28	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	162.61520	0.16262	142.22470	0.14222	162.615	21.50	0.18	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.77730	13.77730	13.62230	13.62230		16.61	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.78450	13.78450	13.62940	13.62940		16.70	0.00	43,007,640.00	3,120	73,017.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	12.11900	0.01212	13.34080	0.01334	12.119	17.20	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	26.40400	0.02640	29.45250	0.02945	26.404	16.38	0.04	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	28.46290	0.02846	31.78720	0.03179	28.463	16.29	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	38.23820	0.03824	42.89990	0.04290	38.238	15.96	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	39.94100	0.03994	44.84120	0.04484	39.941	15.91	0.06	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	44.82380	0.04482	50.40820	0.05041	44.824	15.78	0.07	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	47.46220	0.04746	53.41830	0.05342	47.462	15.72	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	50.95500	0.05096	57.40760	0.05741	50.955	15.63	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	59.46570	0.05947	67.13520	0.06714	59.466	15.45	0.09	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	73.11520	0.07312	82.75830	0.08276	73.115	15.20	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,348.08910	1.34809	1,212.88890	1.21289	1,348.089	15.01	0.84	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	152.94960	0.15295	178.77400	0.17877	152.950	15.06	0.20	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,151.70700	1.15171	1,024.48660	1.02449	1,151.707	15.07	0.79	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	206.94910	0.20695	240.33400	0.24033	206.949	15.11	0.25	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	252.81320	0.25281	301.61830	0.30162	252.813	15.15	0.28	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	877.61470	0.87761	776.17860	0.77618	877.615	15.37	0.69	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	318.92290	0.31892	375.49050	0.37549	318.923	15.50	0.33	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	718.41760	0.71842	631.32320	0.63132	718.418	16.04	0.60	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	694.66610	0.69467	609.89720	0.60990	694.666	16.15	0.59	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	503.73920	0.50374	577.72460	0.57772	503.739	16.33	0.44	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	603.02420	0.60302	528.85020	0.52885	603.024	16.61	0.53	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	535.69710	0.53570	469.50280	0.46950	535.697	17.05	0.48	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	450.29600	0.45030	394.30830	0.39431	450.296	17.73	0.42	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	422.71870	0.42272	370.15480	0.37015	422.719	17.98	0.40	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	375.63530	0.37564	329.23170	0.32923	375.635	18.46	0.36	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	355.68350	0.35568	311.85300	0.31185	355.683	18.69	0.34	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	333.04760	0.33305	292.17140	0.29217	333.048	18.97	0.32	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	323.35970	0.32336	283.75810	0.28376	323.360	19.10	0.31	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	275.27720	0.27528	241.99660	0.24200	275.277	19.82	0.27	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	241.05300	0.24105	211.82220	0.21182	241.053	20.42	0.24	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	187.15570	0.18716	165.23900	0.16524	187.156	21.60	0.19	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	131.94080	0.13194	121.12600	0.12113	131.941	23.43	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	125.99690	0.12600	117.95610	0.11796	125.997	24.43	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	27.67540	0.02768	22.24580	0.02225	27.675	29.72	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.78930	13.78930	13.63410	13.63410		16.72	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	357.56730	0.35757	417.97070	0.41797	357.567	15.70	0.35	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	353.25480	0.35325	310.11120	0.31011	353.255	18.81	0.34	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.80610	13.80610	13.65070	13.65070		16.69	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	533.05750	0.53306	608.42200	0.60842	533.058	16.40	0.44	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	306.45940	0.30646	270.54080	0.27054	306.459	19.61	0.29	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.82040	13.82040	13.66480	13.66480		16.68	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	43.21400	0.04321	48.60600	0.04861	43.214	15.86	0.06	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	444.69930	0.44470	512.25010	0.51225	444.699	16.00	0.39	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	277.39680	0.27740	245.30850	0.24531	277.397	20.27	0.26	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	195.72400	0.19572	174.32040	0.17432	195.724	21.94	0.19	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.86850	13.86850	13.71230	13.71230		16.80	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	732.61270	0.73261	819.44990	0.81945	732.613	17.09	0.50	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	298.47810	0.29848	266.39220	0.26639	298.478	20.57	0.26	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.88830	13.88830	13.73160	13.73160		16.94	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	53.43200	0.05343	60.28230	0.06028	53.432	15.80	0.07	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	463.90350	0.46390	531.90920	0.53191	463.903	15.98	0.38	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	284.50260	0.28450	254.81480	0.25481	284.503	21.08	0.24	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	218.56860	0.21857	196.79050	0.19679	218.569	22.47	0.19	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			13.96480	13.96480	13.80670	13.80670		17.10	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	63.64640	0.06365	71.38830	0.07139	63.646	15.71	0.08	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	483.27380	0.48327	551.92720	0.55193	483.274	16.00	0.37	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	293.87960	0.29388	265.45390	0.26545	293.880	21.95	0.23	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	240.82100	0.24082	225.63590	0.22564	240.821	23.15	0.19	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			13.98960	13.98960	13.83090	13.83090		17.19	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	105.86700	0.10587	118.79830	0.11880	105.867	15.20	0.12	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	406.53990	0.40654	366.72120	0.36672	406.540	20.46	0.30	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.99700	13.99700	13.83810	13.83810		17.20	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.00680	14.00680	13.84780	13.84780		17.19	0.00	0.00	0	29,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	103.68820	0.10369	116.44210	0.11644	103.688	15.23	0.12	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	251.77740	0.25178	291.22780	0.29123	251.777	15.06	0.23	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	280.67760	0.28068	322.99010	0.32299	280.678	15.15	0.25	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	352.04890	0.35205	403.89980	0.40390	352.049	15.36	0.30	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	490.13310	0.49013	559.30870	0.55931	490.133	15.95	0.36	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	505.86650	0.50587	576.15510	0.57616	505.867	16.03	0.37	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	520.79910	0.52080	471.16120	0.47116	520.799	19.28	0.37	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	316.44800	0.31645	286.39280	0.28639	316.448	22.06	0.23	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	286.12300	0.28612	259.24560	0.25925	286.123	22.68	0.21	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	262.36910	0.26237	248.41250	0.24841	262.369	23.28	0.19	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	259.33320	0.25933	245.95820	0.24596	259.333	23.73	0.19	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	256.41760	0.25642	243.62950	0.24363	256.418	24.22	0.19	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	243.71560	0.24372	217.45710	0.21746	243.716	28.43	0.16	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.04390	14.04390	13.88410	13.88410		17.30	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	72.43020	0.07243	81.95760	0.08196	72.430	15.57	0.08	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	496.11450	0.49611	565.93880	0.56594	496.114	15.92	0.36	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	305.87630	0.30588	277.54630	0.27755	305.876	22.78	0.22	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	280.59830	0.28060	263.24520	0.26325	280.598	23.96	0.20	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.11670	14.11670	13.95540	13.95540		17.44	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	80.93720	0.08094	91.12360	0.09112	80.937	15.53	0.09	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	508.78300	0.50878	578.52950	0.57853	508.783	15.93	0.35	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	328.18160	0.32818	308.25880	0.30826	328.182	24.03	0.21	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	321.51650	0.32152	302.76780	0.30277	321.517	25.18	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.15520	14.15520	13.99290	13.99290		17.56	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	218.16820	0.21817	249.79350	0.24979	218.168	14.88	0.19	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	549.34760	0.54935	501.23020	0.50123	549.348	20.43	0.34	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.19370	14.19370	14.03040	14.03040		17.68	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	90.47210	0.09047	100.02850	0.10003	90.472	15.55	0.09	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	520.09180	0.52009	588.10440	0.58810	520.092	15.94	0.34	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	361.50960	0.36151	344.98240	0.34498	361.510	25.58	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	358.42890	0.35843	342.68790	0.34269	358.429	26.38	0.20	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.22190	14.22190	14.05790	14.05790		17.68	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	523.67430	0.52367	591.27730	0.59128	523.674	15.93	0.34	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	380.82830	0.38083	363.92300	0.36392	380.828	25.64	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	379.93110	0.37993	363.24920	0.36325	379.931	25.84	0.21	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.22700	14.22700	14.06290	14.06290		17.78	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	677.35260	0.67735	754.96920	0.75497	677.353	16.61	0.39	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	389.77710	0.38978	374.38770	0.37439	389.777	24.02	0.23	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.24500	14.24500	14.08040	14.08040		17.78	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.25530	14.25530	14.09040	14.09040		17.78	0.00	52,744,610.00	3,700	6,324.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	401.37730	0.40138	383.54350	0.38354	401.377	25.32	0.22	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.27840	14.27840	14.11290	14.11290		17.89	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	97.99480	0.09799	107.78490	0.10778	97.995	15.47	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	534.14580	0.53415	596.62710	0.59663	534.146	16.00	0.33	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	407.48210	0.40748	394.79870	0.39480	407.482	27.03	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	406.37640	0.40638	386.24130	0.38624	406.376	27.57	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.35410	14.35410	14.18930	14.18930		18.02	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	104.39230	0.10439	114.78740	0.11479	104.392	15.44	0.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	544.57520	0.54458	603.39950	0.60340	544.575	16.07	0.32	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	432.94180	0.43294	387.56050	0.38756	432.942	27.97	0.21	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	421.92960	0.42193	377.38980	0.37739	421.930	27.97	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.45310	14.45310	14.28950	14.28950		18.27	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	111.08610	0.11109	120.62330	0.12062	111.086	15.43	0.09	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	555.75050	0.55575	614.17130	0.61417	555.751	16.19	0.31	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	410.27300	0.41027	371.65200	0.37165	410.273	27.76	0.20	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.50100	14.50100	14.33800	14.33800		18.38	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.51600	14.51600	14.35320	14.35320		18.40	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	117.46470	0.11746	126.50980	0.12651	117.465	15.52	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	557.49150	0.55749	616.43710	0.61644	557.492	16.18	0.31	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	384.40390	0.38440	348.07620	0.34808	384.404	27.19	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	377.41660	0.37742	341.59180	0.34159	377.417	27.19	0.18	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.76800	14.76800	14.60820	14.60820		18.86	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.55580	13.55580	13.40450	13.40450		15.95	0.00	1,369,135.80	101	667.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.78450	13.78450	13.62940	13.62940		16.70	0.00	0.00	0	189.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.00680	14.00680	13.84780	13.84780		17.19	0.00	0.00	0	119.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.25530	14.25530	14.09040	14.09040		17.78	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.63150	20.63150	20.56030	20.56030		15.47	0.00	9,098,491.50	441	33,358.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	9.37920	0.00938	11.68580	0.01169	9.379	17.27	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,329.41480	1.32941	1,279.86680	1.27987	1,329.415	15.07	0.85	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	875.57800	0.87558	840.71890	0.84072	875.578	15.27	0.70	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	285.36280	0.28536	324.84080	0.32484	285.363	15.30	0.33	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	327.08140	0.32708	369.39190	0.36939	327.081	15.34	0.36	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	669.78200	0.66978	643.40980	0.64341	669.782	15.37	0.61	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	579.98320	0.57998	638.72940	0.63873	579.983	15.63	0.52	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	453.58160	0.45358	441.52830	0.44153	453.582	15.66	0.47	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	616.63640	0.61664	676.55630	0.67656	616.636	15.73	0.54	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	878.99260	0.87899	945.06950	0.94507	878.993	16.35	0.65	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	271.31560	0.27132	267.92990	0.26793	271.316	16.60	0.32	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	236.87370	0.23687	234.92570	0.23493	236.874	16.84	0.28	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	176.82580	0.17683	177.04080	0.17704	176.826	17.35	0.22	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	47.39460	0.04739	48.76710	0.04877	47.395	19.21	0.07	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.97240	20.97240	20.89800	20.89800		15.39	0.00	0.00	0	4,281.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.30450	21.30450	21.22660	21.22660		15.97	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.29560	22.29560	22.29560	22.29560		17.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	893.58120	0.89358	895.54630	0.89555	893.581	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	750.82440	0.75082	753.26580	0.75327	750.824	22.59	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.67770	21.67770	21.59360	21.59360		16.46	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11315	0.11315	0.11181	0.11181		15.57	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11531	0.11531	0.11394	0.11394		15.38	0.00	0.00	0	173.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11742	0.11742	0.11603	0.11603		15.75	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			15.29360	15.29360	15.12560	15.12560		15.58	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	424.47500	0.42447	305.61010	0.30561	424.475	15.74	0.80	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 26/10/2015	Any day expiry	14.92	Put	50.87500	0.05088	100.01010	0.10001	50.875	15.74	0.20	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.42680	15.42680	15.25660	15.25660		16.23	0.00	42,886,504.00	2,780	84,063.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	4.67370	0.00467	6.39300	0.00639	4.674	18.61	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	19.38540	0.01939	28.85530	0.02886	19.385	16.20	0.05	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	21.18220	0.02118	32.35880	0.03236	21.182	16.05	0.05	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	29.06190	0.02906	43.20740	0.04321	29.062	15.97	0.07	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	53.56920	0.05357	75.69690	0.07570	53.569	15.80	0.11	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	224.29520	0.22430	291.92290	0.29192	224.295	15.86	0.33	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	269.83130	0.26983	220.70560	0.22071	269.831	16.91	0.38	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	119.10880	0.11911	99.60760	0.09961	119.109	18.55	0.19	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.56800	15.56800	15.39490	15.39490		15.85	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	929.55930	0.92956	811.72890	0.81173	929.559	15.10	0.73	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	882.86380	0.88286	769.06180	0.76906	882.864	15.18	0.71	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.71590	15.71590	15.54090	15.54090		16.06	0.00	0.00	0	38,318.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	25.57910	0.02558	31.59640	0.03160	25.579	16.53	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	31.35280	0.03135	38.58720	0.03859	31.353	16.33	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	72.39010	0.07239	87.71010	0.08771	72.390	15.44	0.09	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	90.08330	0.09008	109.53340	0.10953	90.083	15.20	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	189.08880	0.18909	230.29260	0.23029	189.089	14.97	0.21	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,085.26320	1.08526	972.33470	0.97233	1,085.263	14.92	0.73	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	291.20920	0.29121	356.29140	0.35629	291.209	15.01	0.29	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	467.85150	0.46785	553.26770	0.55327	467.852	15.59	0.39	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	565.25630	0.56526	503.89730	0.50390	565.256	16.54	0.47	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	500.09180	0.50009	446.03930	0.44604	500.092	16.91	0.42	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	456.50430	0.45650	407.43680	0.40744	456.504	17.20	0.39	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.00230	16.00230	15.82270	15.82270		16.50	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	161.03470	0.16103	181.97710	0.18198	161.035	14.98	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	877.09230	0.87709	800.68770	0.80069	877.092	16.43	0.53	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.32900	16.32900	16.14260	16.14260		17.06	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.65900	16.65900	16.47470	16.47470		17.62	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.42449	100.42449	99.92325	99.92325			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.72731	99.72731	99.70624	99.70624			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.68993	99.68993	99.62256	99.62256			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.96725	98.96725	98.64743	98.64743			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			467.44600	467.44600	468.69600	468.69600			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			475.18400	475.18400	476.45500	476.45500			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 05/11/2015	Index Future			550.41200		550.41200		553.16900	553.16900			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			559.52300		559.52300		562.32700	562.32700			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			502.61200		502.61200		505.42900	505.42900			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			510.93200		510.93200		513.79600	513.79600			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			519.95300		519.95300		522.87000	522.87000			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.85710		9.85710		9.84310	9.84310		10.84	0.00	9,857,100.00	1,000	10,233.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	21.38310		0.02138		20.15540	0.02016	21.383	11.41	0.10	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	330.45160		0.33045		316.37590	0.31638	330.452	11.04	0.73	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	69.54530		0.06955		65.07370	0.06507	69.545	12.12	0.25	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.97630		9.97630		9.96150	9.96150		12.10	0.00	0.00	0	5,014.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.09620		10.09620		10.08060	10.08060		13.53	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.23520		10.23520		10.21760	10.21760		14.54	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.44390		10.44390		10.34230	10.34230		13.25	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.61660		10.61660		10.51240	10.51240		14.37	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.14860		14.14860		13.97010	13.97010		16.48	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.44150		14.44150		14.25790	14.25790		16.32	0.00	0.00	0	1,636.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.12890		2.12890		2.10910	2.10910		15.31	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.14920		2.14920		2.12860	2.12860		15.87	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.07170		2.07170		2.04830	2.04830		18.69	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.11190		2.11190		2.08780	2.08780		17.93	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.81022		81.84845		9.73048	82.41838			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future			9.89940		83.20395		9.81707	83.78332			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			9.97651		80.88396		9.89152	81.47391			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	499.10900		499.10900		501.65000	501.65000			0.00	0.00	0	453.00
GOVI	On 04/02/2016	GOVI	507.37100		507.37100		509.95500	509.95500			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	516.32900		516.32900		518.96000	518.96000			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.29407		123.29407		122.95751	122.95751			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future	124.12582		124.12582		123.78379	123.78379			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future	102.31358		102.31358		102.29215	102.29215			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.01649		104.01649		103.99477	103.99477			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	104.87463		104.87463		104.85289	104.85289			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	126.85631		126.85631		126.82951	126.82951			0.00	0.00	0	8,054.00
I2038	On 04/02/2016	Bond Future	127.59489		127.59489		127.56781	127.56781			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	126.71470		126.71470		125.86145	125.86145			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future	128.82337		128.82337		127.95616	127.95616			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future	134.36978		134.36978		133.06460	133.06460			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future	135.07739		135.07739		133.75047	133.75047			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future	232.73800		232.73800		232.20400	232.20400			0.00	0.00	0	971.00
IGOV	On 04/02/2016	Index Future	236.61000		236.61000		236.06700	236.06700			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	240.80700		240.80700		240.25500	240.25500			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	631.27500		631.27500		629.92300	629.92300			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	642.01900		642.01900		640.64600	640.64600			0.00	0.00	0	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.31000		93.69000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.39000		93.61000		6.39000	93.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.52000		93.48000		6.52000	93.48000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			6.99000		93.01000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.28000		92.72000		7.28000	92.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13000		0.13000		0.12890	0.12890			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12870		0.12870		0.12830	0.12830			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12880		0.12880		0.12740	0.12740			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06660		0.06660		0.06580	0.06580			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06320		0.06320		0.06260	0.06260			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06030		0.06030		0.05980	0.05980			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry			8.98730		8.98730		8.94570	8.94570		14.93	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry	8.90	Put	37.15990		0.03716		53.33430	0.05333	37.160	15.87	0.31	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.03700		9.03700		8.99410	8.99410		10.83	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.13120		9.13120		9.08680	9.08680		12.75	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.22570		9.22570		9.17990	9.17990		13.78	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13800		1.13800		1.13820	1.13820			0.00	0.00	0	120.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.14010		1.14010		1.14020	1.14020			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14250		1.14250		1.14260	1.14260			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.29772		119.84221		8.21754	120.48010		9.02	0.00	36,671,716.26	306	32,823.00
R186	On 05/11/2015	Bond Future	7.73	Call	49.03000		0.04903		94.32000	0.09432	49.030	8.84	0.05	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	56.94000		0.05694		107.75000	0.10775	56.940	8.85	0.05	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	121.98000		0.12198		212.18000	0.21218	121.980	8.89	0.10	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	281.61000		0.28161		445.13000	0.44513	281.610	8.93	0.19	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,421.04000		1.42104		1,100.45000	1.10045	1,421.040	9.01	0.59	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	1,284.29000		1.28429		985.88000	0.98588	1,284.290	9.02	0.55	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,305.09000		1.30509		1,716.00000	1.71600	1,305.090	9.06	0.56	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	891.73000		0.89173		664.75000	0.66475	891.730	9.06	0.44	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,790.25000		1.79025		2,264.68000	2.26468	1,790.250	9.11	0.67	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	591.82000		0.59182		428.36000	0.42836	591.820	9.11	0.33	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	473.71000		0.47371		337.91000	0.33791	473.710	9.13	0.28	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	2,061.94000		2.06194		2,564.03000	2.56403	2,061.940	9.13	0.72	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	374.65000		0.37465		263.42000	0.26342	374.650	9.15	0.23	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	129.62000		0.12962		86.27000	0.08627	129.620	9.24	0.10	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	70.88000		0.07088		46.02000	0.04602	70.880	9.29	0.06	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	26.13000		0.02613		16.41000	0.01641	26.130	9.36	0.02	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.35574		116.52926		8.27249	117.17787		9.06	0.00	0.00	0	5,465.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,147.84000		1.14784		976.19000	0.97619	1,147.840	9.17	0.30	0.00	0	6,700.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2016	Bond Future		8.39985	118.58905		8.31335	119.24962		8.93	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future		8.44401	115.42833		8.35366	116.10428		9.06	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future		294.38451	294.38451		294.32414	294.32414			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future		292.92980	292.92980		292.86857	292.86857			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future		240.64189	240.64189		240.42471	240.42471			0.00	0.00	0	53,917.00
R202	On 04/02/2016	Bond Future		241.27187	241.27187		241.05106	241.05106			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/11/2015	Bond Future		8.12067	99.48924		8.04548	99.89350		7.19	0.00	1,790,806.32	18	14,015.00
R2023	On 04/02/2016	Bond Future		8.19034	101.13687		8.11153	101.54789		6.68	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.23601	98.99564		8.15337	99.41437		6.96	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future		7.10446	103.20373		7.02723	103.33714		1.80	0.00	2,270,482.06	22	15,930.00
R203	On 04/02/2016	Bond Future		7.17634	104.91281		7.08598	105.04853		1.13	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.17557	102.59734		7.06720	102.73590		1.40	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future		8.72269	96.37108		8.64265	96.99267			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		8.78301	93.96051		8.70036	94.59248			0.00	0.00	0	400.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.79234	96.24627		8.71232	96.91422			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future		8.85164	97.84011		8.76914	98.51922			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.90017	95.41219		8.81509	96.10369			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future		8.94683	98.11810		8.86683	98.85229			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future		9.00452	95.48608		8.92217	96.23248			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.05342	97.17461		8.96866	97.93465			0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/11/2015	Bond Future		7.47888	104.51437		7.40281	104.72436		3.12	0.00	15,050,069.28	144	24,711.00
R204	On 04/02/2016	Bond Future		7.55350	102.20890		7.46992	102.42248		2.55	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 05/05/2016	Bond Future			7.59401		104.01541		7.50135	104.23320		2.74	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.98088		100.04614		8.90086	100.85196			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			9.03529		97.32081		8.95301	98.14000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.08138		99.04180		8.99680	99.87592			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			8.97123		99.37212		8.89123	100.20070			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			9.02714		101.01771		8.94485	101.86019			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.06940		98.36764		8.98488	99.22543			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future			7.74245		100.57873		7.66680	100.84229		4.40	0.00	46,366,794.53	461	40,851.00
R207	On 05/11/2015	Bond Future	7.43	Call	92.75000		0.09275		150.83000	0.15083	92.750	4.34	0.16	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	140.07000		0.14007		216.99000	0.21699	140.070	4.35	0.22	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.81670		98.60295		7.73544	98.87091		3.79	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	207.05000		0.20705		265.23000	0.26523	207.050	3.66	0.19	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	397.91000		0.39791		490.09000	0.49009	397.910	3.70	0.31	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.86985		100.34602		7.78210	100.61917		3.96	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	760.55000		0.76055		871.31000	0.87131	760.550	3.92	0.38	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.92407		98.51366		7.82791	98.79467		3.79	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.89064		95.81603		7.81524	96.13272		5.67	0.00	0.00	0	40,181.00
R208	On 05/11/2015	Bond Future	8.48	Put	21.70000		0.02170		13.85000	0.01385	21.700	5.81	0.04	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.95878		97.40278		7.87895	97.72478		5.00	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.00654		95.72276		7.92173	96.05092		5.30	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.87058		76.18021		8.79057	76.78987		14.50	0.00	13,712,437.80	180	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	219.63000		0.21963		349.19000	0.34919	219.630	14.37	0.16	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	693.43000		0.69343		520.26000	0.52026	693.430	14.67	0.36	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	230.97000		0.23097		163.30000	0.16330	230.970	14.84	0.15	0.00	0	900.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/02/2016	Bond Future		8.92378	77.44183		8.84157	78.06166		14.31	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	890.63000	0.89063	764.06000	0.76406	890.630	14.65	0.23	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future		8.96744	75.66109		8.88296	76.29221		14.59	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future		180.97879	180.97879		179.97536	179.97536			0.00	0.00	0	2,894.00
R210	On 04/02/2016	Bond Future		183.99100	183.99100		182.97083	182.97083			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future		136.14200	136.14200		136.11649	136.11649			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future		136.71398	136.71398		136.68814	136.68814			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future		141.82388	141.82388		141.79502	141.79502			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future		142.32512	142.32512		142.29579	142.29579			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/11/2015	Bond Future		8.76290	86.65184		8.68291	87.25139		12.39	0.00	2,599,555.20	30	21,426.00
R213	On 04/02/2016	Bond Future		8.82435	88.08679		8.74185	88.69642		12.12	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future		8.86992	86.09513		8.78490	86.71594		12.40	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future		8.91080	77.18304		8.83080	77.82813		15.21	0.00	0.00	0	16,945.00
R214	On 04/02/2016	Bond Future		8.96508	78.46121		8.88288	79.11699		15.06	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future		9.00580	76.55292		8.92142	77.22071		15.35	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future		24,035.71000	24,035.71000		23,794.80000	23,794.80000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future		9.67160	9.67160		9.58130	9.58130		12.74	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		9.81230	9.81230		9.72040	9.72040		13.54	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.52130	4.52130		4.50550	4.50550		12.85	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		4.47510	4.47510		4.46110	4.46110		15.43	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ZMW / R	On 11/12/2015		Foreign Exchange Future	1.13830	1.13830	1.11660	1.11660			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.10940	1.10940	1.08850	1.08850			0.00	0.00	0	1.00
Total for Derivatives :											831,425,380.95	53,198	4208124.00
Grand Total:											831,425,380.95	53,198	4208124.00